

NIP Indices: 31 March 2025

Benchmark Family

Commodities	Nomura 1st to Expire Agriculture Trend Index with Risk Weights
Commodities	Nomura 1st to Expire Commodity Core Trend Index
Commodities	Nomura 1st to Expire Commodity Trend Index with Risk Weights
Commodities	Nomura 1st to Expire Energy and Industrial Metals Trend Index with Risk Weights
Commodities	Nomura 1st to Expire Energy and Metals Trend B Index with Risk Weights
Commodities	Nomura 1st to Expire Energy and Metals Trend Index with Risk Weights
Commodities	Nomura 1st to Expire Energy Trend Index with Risk Weights
Commodities	Nomura 1st to Expire Industrial Metals Trend Index with Risk Weights
Commodities	Nomura 1st to Expire Livestock Trend Index with Risk Weights
Commodities	Nomura 1st to Expire Precious Metals Trend Index with Risk Weights
Commodities	Nomura Aluminium 1st to Expire Futures Index
Commodities	Nomura Aluminium 1st to Expire Trend Index
Commodities	Nomura Aluminium 2nd to Expire Futures Index
Commodities	Nomura Aluminium 3rd to Expire Futures Index
Commodities	Nomura Aluminium Forward Select Index
Commodities	Nomura Aluminium Notional Neutral Forward Select Spread Index
Commodities	Nomura Aluminium Volatility Neutral Forward Select Spread Index
Commodities	Nomura Bespoke Transaction Commodity Basket A in JPY
Commodities	Nomura Brent Crude Oil 1st to Expire Futures Index
Commodities	Nomura Brent Crude Oil 1st to Expire Trend Index
Commodities	Nomura Brent Crude Oil 2nd to Expire Futures Index
Commodities	Nomura Brent Crude Oil 3rd to Expire Futures Index
Commodities	Nomura Brent Crude Oil Forward Select Index
Commodities	Nomura Brent Crude Oil Notional Neutral Forward Select Spread Index
Commodities	Nomura Brent Crude Oil Volatility Neutral Forward Select Spread Index
Commodities	Nomura Cocoa 1st to Expire Futures Index
Commodities	Nomura Cocoa 1st to Expire Trend Index
Commodities	Nomura Cocoa 2nd to Expire Futures Index
Commodities	Nomura Cocoa 3rd to Expire Futures Index
Commodities	Nomura Cocoa Forward Select Index
Commodities	Nomura Cocoa Notional Neutral Forward Select Spread Index
Commodities	Nomura Cocoa Volatility Neutral Forward Select Spread Index
Commodities	Nomura Coffee 1st to Expire Futures Index
Commodities	Nomura Coffee 1st to Expire Trend Index
Commodities	Nomura Coffee 2nd to Expire Futures Index
Commodities	Nomura Coffee 3rd to Expire Futures Index
Commodities	Nomura Coffee Forward Select Index
Commodities	Nomura Coffee Notional Neutral Forward Select Spread Index
Commodities	Nomura Coffee Volatility Neutral Forward Select Spread Index
Commodities	Nomura CoLRS Index with BCOM Weights in USD
Commodities	Nomura CoLRS Spread Strategy Index (2x) net of charges in USD
Commodities	Nomura Commodity Cross-Sectional Carry and Mean Reversion Strategy Index
Commodities	Nomura Commodity Cross-Sectional Carry Strategy Index
Commodities	Nomura Commodity Forward Select Notional Neutral Spread B Weights Index
Commodities	Nomura Commodity Forward Select Notional Neutral Spread B Weights Net Index
Commodities	Nomura Commodity Forward Select Volatility Neutral Spread B Weights Index
Commodities	Nomura Commodity Forward Select Volatility Neutral Spread B Weights Net Index
Commodities	Nomura Commodity Mean Reversion Strategy Index
Commodities	Nomura Copper 1st to Expire Futures Index
Commodities	Nomura Copper 1st to Expire Trend Index
Commodities	Nomura Copper 2nd to Expire Futures Index
Commodities	Nomura Copper 3rd to Expire Futures Index
Commodities	Nomura Copper Forward Select Index
Commodities	Nomura Copper Notional Neutral Forward Select Spread Index
Commodities	Nomura Copper Volatility Neutral Forward Select Spread Index
Commodities	Nomura Corn 1st to Expire Futures Index

Commodities	Nomura Corn 1st to Expire Trend Index
Commodities	Nomura Corn 2nd to Expire Futures Index
Commodities	Nomura Corn 3rd to Expire Futures Index
Commodities	Nomura Corn Forward Select Index
Commodities	Nomura Corn Notional Neutral Forward Select Spread Index
Commodities	Nomura Corn Volatility Neutral Forward Select Spread Index
Commodities	Nomura Cotton 1st to Expire Futures Index
Commodities	Nomura Cotton 1st to Expire Trend Index
Commodities	Nomura Cotton 2nd to Expire Futures Index
Commodities	Nomura Cotton 3rd to Expire Futures Index
Commodities	Nomura Cotton Forward Select Index
Commodities	Nomura Cotton Notional Neutral Forward Select Spread Index
Commodities	Nomura Cotton Volatility Neutral Forward Select Spread Index
Commodities	Nomura Gas Oil 1st to Expire Futures Index
Commodities	Nomura Gas Oil 1st to Expire Trend Index
Commodities	Nomura Gas Oil 2nd to Expire Futures Index
Commodities	Nomura Gas Oil 3rd to Expire Futures Index
Commodities	Nomura Gas Oil Forward Select Index
Commodities	Nomura Gas Oil Notional Neutral Forward Select Spread Index
Commodities	Nomura Gas Oil Volatility Neutral Forward Select Spread Index
Commodities	Nomura Gasoline 1st to Expire Futures Index
Commodities	Nomura Gasoline 1st to Expire Trend Index
Commodities	Nomura Gasoline 2nd to Expire Futures Index
Commodities	Nomura Gasoline 3rd to Expire Futures Index
Commodities	Nomura Gasoline Forward Select Index
Commodities	Nomura Gasoline Notional Neutral Forward Select Spread Index
Commodities	Nomura Gasoline Volatility Neutral Forward Select Spread Index
Commodities	Nomura Gold 1st to Expire Futures Index
Commodities	Nomura Gold 1st to Expire Trend Index
Commodities	Nomura Gold 2nd to Expire Futures Index
Commodities	Nomura Gold 3rd to Expire Futures Index
Commodities	Nomura Gold Forward Select Index
Commodities	Nomura Gold Notional Neutral Forward Select Spread Index
Commodities	Nomura Gold Volatility Neutral Forward Select Spread Index
Commodities	Nomura Heating Oil 1st to Expire Futures Index
Commodities	Nomura Heating Oil 1st to Expire Trend Index
Commodities	Nomura Heating Oil 2nd to Expire Futures Index
Commodities	Nomura Heating Oil 3rd to Expire Futures Index
Commodities	Nomura Heating Oil Forward Select Index
Commodities	Nomura Heating Oil Notional Neutral Forward Select Spread Index
Commodities	Nomura Heating Oil Volatility Neutral Forward Select Spread Index
Commodities	Nomura Kansas Wheat 1st to Expire Futures Index
Commodities	Nomura Kansas Wheat 1st to Expire Trend Index
Commodities	Nomura Kansas Wheat 2nd to Expire Futures Index
Commodities	Nomura Kansas Wheat 3rd to Expire Futures Index
Commodities	Nomura Kansas Wheat Forward Select Index
Commodities	Nomura Kansas Wheat Notional Neutral Forward Select Spread Index
Commodities	Nomura Kansas Wheat Volatility Neutral Forward Select Spread Index
Commodities	Nomura Lead 1st to Expire Futures Index
Commodities	Nomura Lead 1st to Expire Trend Index
Commodities	Nomura Lead 2nd to Expire Futures Index
Commodities	Nomura Lead 3rd to Expire Futures Index
Commodities	Nomura Lead Forward Select Index
Commodities	Nomura Lead Notional Neutral Forward Select Spread Index
Commodities	Nomura Lead Volatility Neutral Forward Select Spread Index
Commodities	Nomura Lean Hogs 1st to Expire Futures Index
Commodities	Nomura Lean Hogs 1st to Expire Trend Index
Commodities	Nomura Lean Hogs 2nd to Expire Futures Index
Commodities	Nomura Lean Hogs 3rd to Expire Futures Index

Commodities	Nomura Lean Hogs Forward Select Index
Commodities	Nomura Lean Hogs Notional Neutral Forward Select Spread Index
Commodities	Nomura Lean Hogs Volatility Neutral Forward Select Spread Index
Commodities	Nomura Live Cattle 1st to Expire Futures Index
Commodities	Nomura Live Cattle 1st to Expire Trend Index
Commodities	Nomura Live Cattle 2nd to Expire Futures Index
Commodities	Nomura Live Cattle 3rd to Expire Futures Index
Commodities	Nomura Live Cattle Forward Select Index
Commodities	Nomura Live Cattle Notional Neutral Forward Select Spread Index
Commodities	Nomura Live Cattle Volatility Neutral Forward Select Spread Index
Commodities	Nomura Natural Gas 1st to Expire Futures Index
Commodities	Nomura Natural Gas 1st to Expire Trend Index
Commodities	Nomura Natural Gas 2nd to Expire Futures Index
Commodities	Nomura Natural Gas 3rd to Expire Futures Index
Commodities	Nomura Natural Gas Forward Select Index
Commodities	Nomura Natural Gas Notional Neutral Forward Select Spread Index
Commodities	Nomura Natural Gas Volatility Neutral Forward Select Spread Index
Commodities	Nomura Nickel 1st to Expire Futures Index
Commodities	Nomura Nickel 1st to Expire Trend Index
Commodities	Nomura Nickel 2nd to Expire Futures Index
Commodities	Nomura Nickel 3rd to Expire Futures Index
Commodities	Nomura Nickel Forward Select Index
Commodities	Nomura Nickel Notional Neutral Forward Select Spread Index
Commodities	Nomura Nickel Volatility Neutral Forward Select Spread Index
Commodities	Nomura Silver 1st to Expire Futures Index
Commodities	Nomura Silver 1st to Expire Trend Index
Commodities	Nomura Silver 2nd to Expire Futures Index
Commodities	Nomura Silver 3rd to Expire Futures Index
Commodities	Nomura Silver Forward Select Index
Commodities	Nomura Silver Notional Neutral Forward Select Spread Index
Commodities	Nomura Silver Volatility Neutral Forward Select Spread Index
Commodities	Nomura Soy Meal 1st to Expire Futures Index
Commodities	Nomura Soy Meal 1st to Expire Trend Index
Commodities	Nomura Soy Meal 2nd to Expire Futures Index
Commodities	Nomura Soy Meal 3rd to Expire Futures Index
Commodities	Nomura Soy Meal Forward Select Index
Commodities	Nomura Soy Meal Notional Neutral Forward Select Spread Index
Commodities	Nomura Soy Meal Volatility Neutral Forward Select Spread Index
Commodities	Nomura Soybean 1st to Expire Futures Index
Commodities	Nomura Soybean 1st to Expire Trend Index
Commodities	Nomura Soybean 2nd to Expire Futures Index
Commodities	Nomura Soybean 3rd to Expire Futures Index
Commodities	Nomura Soybean Forward Select Index
Commodities	Nomura Soybean Notional Neutral Forward Select Spread Index
Commodities	Nomura Soybean Oil 1st to Expire Futures Index
Commodities	Nomura Soybean Oil 1st to Expire Trend Index
Commodities	Nomura Soybean Oil 2nd to Expire Futures Index
Commodities	Nomura Soybean Oil 3rd to Expire Futures Index
Commodities	Nomura Soybean Oil Forward Select Index
Commodities	Nomura Soybean Oil Notional Neutral Forward Select Spread Index
Commodities	Nomura Soybean Oil Volatility Neutral Forward Select Spread Index
Commodities	Nomura Soybean Volatility Neutral Forward Select Spread Index
Commodities	Nomura Sugar 1st to Expire Futures Index
Commodities	Nomura Sugar 1st to Expire Trend Index
Commodities	Nomura Sugar 2nd to Expire Futures Index
Commodities	Nomura Sugar 3rd to Expire Futures Index
Commodities	Nomura Sugar Forward Select Index
Commodities	Nomura Sugar Notional Neutral Forward Select Spread Index
Commodities	Nomura Sugar Volatility Neutral Forward Select Spread Index

Commodities	Nomura Wheat 1st to Expire Futures Index
Commodities	Nomura Wheat 1st to Expire Trend Index
Commodities	Nomura Wheat 2nd to Expire Futures Index
Commodities	Nomura Wheat 3rd to Expire Futures Index
Commodities	Nomura Wheat Forward Select Index
Commodities	Nomura Wheat Notional Neutral Forward Select Spread Index
Commodities	Nomura Wheat Volatility Neutral Forward Select Spread Index
Commodities	Nomura WTI Crude Oil 1st to Expire Futures Index
Commodities	Nomura WTI Crude Oil 1st to Expire Trend Index
Commodities	Nomura WTI Crude Oil 2nd to Expire Futures Index
Commodities	Nomura WTI Crude Oil 3rd to Expire Futures Index
Commodities	Nomura WTI Crude Oil Forward Select Index
Commodities	Nomura WTI Crude Oil Notional Neutral Forward Select Spread Index
Commodities	Nomura WTI Crude Oil Volatility Neutral Forward Select Spread Index
Commodities	Nomura Zinc 1st to Expire Futures Index
Commodities	Nomura Zinc 1st to Expire Trend Index
Commodities	Nomura Zinc 2nd to Expire Futures Index
Commodities	Nomura Zinc 3rd to Expire Futures Index
Commodities	Nomura Zinc Forward Select Index
Commodities	Nomura Zinc Notional Neutral Forward Select Spread Index
Commodities	Nomura Zinc Volatility Neutral Forward Select Spread Index
Credit	Nomura Credit Momentum Index in USD
Credit	Nomura Europe Credit Momentum - with Vol Bands in EUR
Credit	Nomura Europe Crossover 5Y Unfunded Credit Index
Credit	Nomura Europe Crossover 5Y Unfunded Credit Index in USD
Credit	Nomura Europe Crossover 5Y Unfunded Credit Net Of Charges Index in USD
Credit	Nomura Europe Crossover 5Y Unfunded Non-Comp Credit Index in USD
Credit	Nomura Europe Crossover 5Y Unfunded Non-Compounding Credit Index
Credit	Nomura Europe Crossover Credit Momentum - with Vol Bands in EUR
Credit	Nomura Europe Fallen Angels Premium Credit Index
Credit	Nomura Europe Fallen Angels Premium Credit Index - net of charges in EUR
Credit	Nomura Europe Main 5Y Unfunded Credit Index
Credit	Nomura Europe Main 5Y Unfunded Credit Non-Compounding Index
Credit	Nomura Europe Main Credit Momentum - with Vol Bands in EUR
Credit	Nomura North America Credit Momentum - with Vol Bands in USD
Credit	Nomura North America Fallen Angels Premium Credit Index
Credit	Nomura North America Fallen Angels Premium Credit Index - net of charges in USD
Credit	Nomura North America High Yield 5Y Unfunded Credit Index
Credit	Nomura North America High Yield 5Y Unfunded Credit Net Of Charges Index
Credit	Nomura North America High Yield 5Y Unfunded Non-Compounding Credit Index
Credit	Nomura North America High Yield Credit Momentum - with Vol Bands in USD
Credit	Nomura North America Investment Grade 5Y Unfunded Credit Index
Credit	Nomura North America Investment Grade 5Y Unfunded Non-Compounding Credit Index
Credit	Nomura North America Investment Grade Credit Momentum - with Vol Bands in USD
Credit	Nomura Western Credit Momentum - with Vol Bands in USD
Credit	Nomura Western Fallen Angels Premium Credit Index
Credit	Nomura Western Fallen Angels Premium Credit Index - net of charges in EUR
Credit	Nomura Western Fallen Angels Premium Credit Index - net of charges in USD
Credit	Nomura Western Fallen Angels Premium Credit Index in EUR
Equities	Nomura AEX Futures Index
Equities	Nomura AEX Futures Index in USD
Equities	Nomura ASX SPI 200 Futures Index
Equities	Nomura ASX SPI 200 Futures Index in USD
Equities	Nomura CAC 40 Futures Index
Equities	Nomura CAC 40 Futures Index in USD
Equities	Nomura DAX Futures Index
Equities	Nomura DAX Futures Index in USD
Equities	Nomura Emerging Markets Bond ETF ER Index
Equities	Nomura Emerging Markets Bond ETF TR Index

Equities	Nomura Equity Derivatives New Globe PLN
Equities	Nomura Equity G3 Trend Index
Equities	Nomura Equity Low Beta Asia Excess Return Index
Equities	Nomura Equity Low Beta Asia Long Share Index
Equities	Nomura Equity Low Beta Asia Short Share Index
Equities	Nomura Equity Low Beta Europe Excess Return Index
Equities	Nomura Equity Low Beta Europe Excess Return Index USD Hedged
Equities	Nomura Equity Low Beta Europe Long Share Index
Equities	Nomura Equity Low Beta Europe Short Share Index
Equities	Nomura Equity Low Beta Global Excess Return Index
Equities	Nomura Equity Low Beta US Excess Return Index
Equities	Nomura Equity Low Beta US Long Share Index
Equities	Nomura Equity Low Beta US Short Share Index
Equities	Nomura Equity Momentum Asia Excess Return Index
Equities	Nomura Equity Momentum Asia Long Share Index
Equities	Nomura Equity Momentum Asia Short Share Index
Equities	Nomura Equity Momentum Europe Excess Return Index
Equities	Nomura Equity Momentum Europe Excess Return Index USD Hedged
Equities	Nomura Equity Momentum Europe Long Share Index
Equities	Nomura Equity Momentum Europe Short Share Index
Equities	Nomura Equity Momentum Global Excess Return Index
Equities	Nomura Equity Momentum US Excess Return Index
Equities	Nomura Equity Momentum US Long Share Index
Equities	Nomura Equity Momentum US Short Share Index
Equities	Nomura Equity Quality Asia Excess Return Index
Equities	Nomura Equity Quality Asia Long Share Index
Equities	Nomura Equity Quality Asia Short Share Index
Equities	Nomura Equity Quality Europe Excess Return Index
Equities	Nomura Equity Quality Europe Excess Return Index USD Hedged
Equities	Nomura Equity Quality Europe Long Share Index
Equities	Nomura Equity Quality Europe Short Share Index
Equities	Nomura Equity Quality Global Excess Return Index
Equities	Nomura Equity Quality US Excess Return Index
Equities	Nomura Equity Quality US Long Share Index
Equities	Nomura Equity Quality US Short Share Index
Equities	Nomura Equity Value Asia Excess Return Index
Equities	Nomura Equity Value Asia Long Share Index
Equities	Nomura Equity Value Asia Short Share Index
Equities	Nomura Equity Value Europe Excess Return Index
Equities	Nomura Equity Value Europe Excess Return Index USD Hedged
Equities	Nomura Equity Value Europe Long Share Index
Equities	Nomura Equity Value Europe Short Share Index
Equities	Nomura Equity Value Global Excess Return Index
Equities	Nomura Equity Value Japan Excess Return Index
Equities	Nomura Equity Value Japan Excess Return Index EUR Hedged
Equities	Nomura Equity Value Japan Long Share Index
Equities	Nomura Equity Value Japan Short Share Index
Equities	Nomura Equity Value US Excess Return Index
Equities	Nomura Equity Value US Long Share Index
Equities	Nomura Equity Value US Short Share Index
Equities	Nomura Euro STOXX 50 Futures Index
Equities	Nomura Euro STOXX 50 Futures Index in USD
Equities	Nomura Euro STOXX 50 Trend Index
Equities	Nomura FTSE 100 Futures Index
Equities	Nomura FTSE 100 Futures Index in USD
Equities	Nomura FTSE MIB Futures Index
Equities	Nomura FTSE MIB Futures Index in USD
Equities	Nomura GoBrazil Index
Equities	Nomura GoChina Index

Equities	Nomura GoPoland Index
Equities	Nomura GrowthPoland Index
Equities	Nomura GrowthPoland2 Index
Equities	Nomura GrowthPoland3 Index
Equities	Nomura Hang Seng Futures Index
Equities	Nomura Hang Seng Futures Index in USD
Equities	Nomura HSCEI Futures Index
Equities	Nomura HSCEI Futures Index in USD
Equities	Nomura HSCEI Futures Index in USD
Equities	Nomura IBEX 35 Futures Index
Equities	Nomura IBEX 35 Futures Index in USD
Equities	Nomura Investment Grade Corporate Bond ETF ER Index
Equities	Nomura Investment Grade Corporate Bond ETF TR Index
Equities	Nomura Japan Real Estate ETF ER Index
Equities	Nomura Japan Real Estate ETF ER Index in USD
Equities	Nomura Japan Real Estate ETF TR Index
Equities	Nomura MSCI EM Futures Index
Equities	Nomura MSCI Singapore Futures Index
Equities	Nomura MSCI Singapore Futures Index in USD
Equities	Nomura NASDAQ 100 E-mini Futures Index
Equities	Nomura Nikkei 225 Futures B Index
Equities	Nomura Nikkei 225 Futures B Index in USD
Equities	Nomura Nikkei 225 Futures Index
Equities	Nomura Nikkei 225 Futures Index in USD
Equities	Nomura Nikkei 225 Trend Index
Equities	Nomura OMXS30 Futures Index
Equities	Nomura OMXS30 Futures Index in USD
Equities	Nomura Russell 2000 E-mini Futures Index
Equities	Nomura S&P 500 E-mini Futures B Index
Equities	Nomura S&P 500 E-mini Futures Index
Equities	Nomura S&P 500 E-mini Trend Index
Equities	Nomura S&P/TSX 60 Futures Index
Equities	Nomura S&P/TSX 60 Futures Index in USD
Equities	Nomura Swiss Market Futures Index
Equities	Nomura Swiss Market Futures Index in USD
Equities	Nomura TIPS Bond ETF ER Index
Equities	Nomura TIPS Bond ETF TR Index
Equities	Nomura TOPIX Futures B Index
Equities	Nomura TOPIX Futures B Index in USD
Equities	Nomura TOPIX Futures Index
Equities	Nomura TOPIX Futures Index in USD
Equities	Nomura US Real Estate ETF ER Index
Equities	Nomura US Real Estate ETF TR Index
FX	Nomura AUD Momentum Index
FX	Nomura BRL Momentum Index
FX	Nomura CAD Momentum Index
FX	Nomura CHF Momentum Index
FX	Nomura CNH Momentum Index
FX	Nomura EM Carry USD
FX	Nomura EM Momentum (Net of Charges) Index
FX	Nomura EM Momentum (Net of Charges) Index JPY
FX	Nomura EM Momentum Daily no Portfolio Volatility Target Index
FX	Nomura EM Momentum Daily Index
FX	Nomura EM Momentum Daily Index (Net of Charges)
FX	Nomura EM Momentum Daily no Portfolio Volatility Target (Net of Charges) Index
FX	Nomura EM Momentum Index
FX	Nomura EM Momentum Index EUR
FX	Nomura EM Momentum Index JPY
FX	Nomura EM Momentum no Portfolio Volatility Target (Net of Charges) Index

FX	Nomura EM Momentum no Portfolio Volatility Target Index
FX	Nomura EUR Momentum Index
FX	Nomura FX Return CNH Index
FX	Nomura FX Return Index AED
FX	Nomura FX Return Index ARS
FX	Nomura FX Return Index AUS
FX	Nomura FX Return Index BRL
FX	Nomura FX Return Index BRL Weekly 4pm
FX	Nomura FX Return Index CAD
FX	Nomura FX Return Index CHF
FX	Nomura FX Return Index CLP
FX	Nomura FX Return Index CNY
FX	Nomura FX Return Index COP
FX	Nomura FX Return Index CZK
FX	Nomura FX Return Index EGP
FX	Nomura FX Return Index EUR
FX	Nomura FX Return Index GBP
FX	Nomura FX Return Index HKD
FX	Nomura FX Return Index HUF
FX	Nomura FX Return Index IDR
FX	Nomura FX Return Index ILS
FX	Nomura FX Return Index INR
FX	Nomura FX Return Index INR Weekly AM
FX	Nomura FX Return Index JPY
FX	Nomura FX Return Index KRW
FX	Nomura FX Return Index KRW Weekly AM
FX	Nomura FX Return Index KWD
FX	Nomura FX Return Index KZT
FX	Nomura FX Return Index MXN
FX	Nomura FX Return Index MYR
FX	Nomura FX Return Index NOK
FX	Nomura FX Return Index NZD
FX	Nomura FX Return Index PHP
FX	Nomura FX Return Index PLN
FX	Nomura FX Return Index RON
FX	Nomura FX Return Index RUB
FX	Nomura FX Return Index RUB Delivery PM
FX	Nomura FX Return Index SAR
FX	Nomura FX Return Index SEK
FX	Nomura FX Return Index SGD
FX	Nomura FX Return Index TRY
FX	Nomura FX Return Index TWD
FX	Nomura FX Return Index TWD Weekly AM
FX	Nomura FX Return Index ZAR
FX	Nomura FX Styles G10 in JPY with fees
FX	Nomura FX Unconstrained Global Carry Index in USD
FX	Nomura FX Volatility Index
FX	Nomura G10 All Currencies Mean Reversion 25x with No Vol Adjustment
FX	Nomura G10 Carry USD
FX	Nomura G10 FX Carry with No Vol Adjustment
FX	Nomura G10 FX Carry with Vol Adjustment
FX	Nomura G10 FX Illiquid Value with No Vol Adjustment
FX	Nomura G10 FX Illiquid Value with Vol Adjustment
FX	Nomura G10 FX Liquid Momentum with No Vol Adjustment
FX	Nomura G10 FX Liquid Momentum with Vol Adjustment
FX	Nomura G10 FX Mean Reversion 5% Global Cap with No Vol Adjustment
FX	Nomura G10 FX Mean Reversion with No Vol Adjustment
FX	Nomura GBP Momentum Index
FX	Nomura Global Carry USD

FX	Nomura Global Carry Without RF EM Index in US Dollars
FX	Nomura Global CCY Index Simplified ex TRY (No RF/VA)
FX	Nomura Global Currency Strategy
FX	Nomura Global Currency Strategy AUD
FX	Nomura Global Currency Strategy Index KRW
FX	Nomura Global Currency Strategy USD
FX	Nomura INR Momentum Index
FX	Nomura JPY Momentum Index
FX	Nomura KRW Momentum Index
FX	Nomura MXN Momentum Index
FX	Nomura NMCYWFGU Nomura Carry Without Filter Global USD
FX	Nomura NOK Momentum Index
FX	Nomura NZD Momentum Index
FX	Nomura PLN Momentum Index
FX	Nomura RUB Momentum Index
FX	Nomura SEK Momentum Index
FX	Nomura SGD Momentum Index
FX	Nomura TRY Momentum Index
FX	Nomura TWD Momentum Index
FX	Nomura ZAR Momentum Index
Multi-Asset	Multi-Strategy V Managed Index - 10% Volatility Target in JPY
Multi-Asset	Multi-Strategy V Managed Index - 10% Volatility Target in USD
Multi-Asset	Multi-Strategy V Managed Index - 20% Volatility Target in AUD
Multi-Asset	Multi-Strategy V Managed Index - 20% Volatility Target in USD
Multi-Asset	Multi-Strategy V Managed Index - 3% Volatility Target in JPY
Multi-Asset	Multi-Strategy V Managed Index - 3% Volatility Target in USD
Multi-Asset	Nomura Bespoke Transaction Multi Asset Risk Premia Basket A in JPY
Multi-Asset	Nomura Bespoke Transaction Multi Asset Risk Premia Basket B in USD
Multi-Asset	Nomura Bespoke Transaction Multi Asset Risk Premia Basket C in USD
Multi-Asset	Nomura Bespoke Transaction Multi Asset Risk Premia Basket F in JPY
Multi-Asset	Nomura Bespoke Transaction Multi Asset Risk Premia Basket G in EUR
Multi-Asset	Nomura Bespoke Transaction Multi Asset Risk Premia Basket H in USD
Multi-Asset	Nomura Cross Asset Allocator 1503 - Active 1
Multi-Asset	Nomura Cross Asset Allocator 1503 - Active 2
Multi-Asset	Nomura Cross Asset Allocator 1503 - Safe
Multi-Asset	Nomura Cross Asset Allocator 1509 - Active 1
Multi-Asset	Nomura Cross Asset Allocator 1509 - Active 2
Multi-Asset	Nomura Cross Asset Allocator 1509 - Safe
Multi-Asset	Nomura Cross Asset Allocator 1603 - Active 1
Multi-Asset	Nomura Cross Asset Allocator 1603 - Active 2
Multi-Asset	Nomura Cross Asset Allocator 1603 - Safe
Multi-Asset	Nomura Cross Asset Momentum B Index in USD
Multi-Asset	Nomura Cross Asset Momentum Daily Index
Multi-Asset	Nomura Cross Asset Momentum Daily Index - 10% Risk Controlled in USD
Multi-Asset	Nomura Cross Asset Momentum Daily Index - 10% target vol in USD
Multi-Asset	Nomura Cross Asset Momentum Daily Index - 15% target vol in USD
Multi-Asset	Nomura Cross Asset Momentum Daily Index - 5% Risk Controlled in USD
Multi-Asset	Nomura Cross Asset Momentum Daily Index - 5% target vol in KRW
Multi-Asset	Nomura Cross Asset Momentum Daily Index - 5% target vol in USD
Multi-Asset	Nomura Cross Asset Momentum Daily Index - 8% target vol in EUR
Multi-Asset	Nomura Cross Asset Momentum Daily Index - 8% target vol in USD
Multi-Asset	Nomura Cross Asset Momentum Daily Index in JPY
Multi-Asset	Nomura Cross Asset Momentum Daily Index in JPY (non-rebased)
Multi-Asset	Nomura Cross Asset Momentum Daily Index in USD
Multi-Asset	Nomura Cross Asset Momentum Daily Mini Index in USD
Multi-Asset	Nomura Cross Asset Momentum Index - 8% target vol in USD
Multi-Asset	Nomura Cross Asset Momentum Index in USD
Multi-Asset	Nomura Cross Asset Navigator 15 VA Index
Multi-Asset	Nomura DFL AUD 20VA Index

Multi-Asset	Nomura DFL NEO NM AUD4VA Index
Multi-Asset	Nomura DFL NEO NM USD5VA Index
Multi-Asset	Nomura DFL RESONA DFLWL AUD Index
Multi-Asset	Nomura DFL RESONA DFLWL USD Index
Multi-Asset	Nomura DFL USD 21VA Index
Multi-Asset	Nomura Diversified Alternative Risk Premia B Index - 10% Risk Control in USD
Multi-Asset	Nomura Diversified Alternative Risk Premia Index - 10% Risk Control in USD
Multi-Asset	Nomura Diversified Alternative Risk Premia Index - 5% Risk Control in USD
Multi-Asset	Nomura Diversified Alternative Risk Premia Index in USD
Multi-Asset	Nomura Euro High Yield Beta Gross of Charges ER Index
Multi-Asset	Nomura Euro High Yield Beta Gross of Charges TR Index
Multi-Asset	Nomura Euro High Yield Beta Net of Charges ER Index
Multi-Asset	Nomura Euro High Yield Beta Net of Charges TR Index
Multi-Asset	Nomura Fixed Income Risk Premia Index in USD
Multi-Asset	Nomura Global High Yield with Trend Net of Charges ER Index in EUR
Multi-Asset	Nomura Global High Yield with Trend Net of Charges ER Index in USD
Multi-Asset	Nomura Horus Navigator Index - 5% Risk Control in JPY
Multi-Asset	Nomura Horus Navigator Index - 5% Risk Control in KRW
Multi-Asset	Nomura Horus Navigator Index - 5% Risk Control in USD
Multi-Asset	Nomura Horus Navigator Index in USD
Multi-Asset	Nomura Horus Navigator Net of Fees Index in JPY
Multi-Asset	Nomura MSP 6% VT AUD Index
Multi-Asset	Nomura MSP 6% VT USD Index
Multi-Asset	Nomura MSP 7% VT USD Index
Multi-Asset	Nomura MSP 8% VT AUD Index
Multi-Asset	Nomura Multi Asset Carry Index in USD
Multi-Asset	Nomura Multi Asset Carry without Credit Index in USD
Multi-Asset	Nomura Multi Asset Carry without Credit Index in USD
Multi-Asset	Nomura Multi Asset Navigator G3 - 5% Volatility Target in USD
Multi-Asset	Nomura Multi Asset Navigator G3 Index in JPY
Multi-Asset	Nomura Multi Asset Trend B Index in USD
Multi-Asset	Nomura Multi Asset Value Index in USD
Multi-Asset	Nomura Multi Asset Value Index in USD
Multi-Asset	Nomura SUMISEI JPY 20.0 VT VA Index
Multi-Asset	Nomura SUMISEI JPY 4.0 VT VA Index
Multi-Asset	Nomura SUMISEI JPY 4.5 VT VA Index
Multi-Asset	Nomura US Aggregate Beta Gross of Charges ER Index
Multi-Asset	Nomura US Aggregate Beta Gross of Charges TR Index
Multi-Asset	Nomura US Aggregate Beta Net of Charges ER Index
Multi-Asset	Nomura US Aggregate Beta Net of Charges TR Index
Multi-Asset	Nomura US Government Related Beta Gross of Charges ER Index
Multi-Asset	Nomura US Government Related Beta Gross of Charges TR Index
Multi-Asset	Nomura US Government Related Beta Net of Charges ER Index
Multi-Asset	Nomura US Government Related Beta Net of Charges TR Index
Multi-Asset	Nomura US High Yield Beta Gross of Charges ER Index
Multi-Asset	Nomura US High Yield Beta Gross of Charges TR Index
Multi-Asset	Nomura US High Yield Beta Net of Charges ER Index
Multi-Asset	Nomura US High Yield Beta Net of Charges TR Index
Multi-Asset	Nomura US Investment Grade Beta Gross of Charges ER Index
Multi-Asset	Nomura US Investment Grade Beta Gross of Charges TR Index
Multi-Asset	Nomura US Investment Grade Beta Net of Charges ER Index
Multi-Asset	Nomura US Investment Grade Beta Net of Charges TR Index
Multi-Asset	Nomura US Securitized Beta Gross of Charges ER Index
Multi-Asset	Nomura US Securitized Beta Gross of Charges TR Index
Multi-Asset	Nomura US Securitized Beta Net of Charges ER Index
Multi-Asset	Nomura US Securitized Beta Net of Charges TR Index
Multi-Asset	Nomura US Treasury Beta Gross of Charges ER Index
Multi-Asset	Nomura US Treasury Beta Gross of Charges TR Index
Multi-Asset	Nomura US Treasury Beta Net of Charges ER Index

Multi-Asset	Nomura US Treasury Beta Net of Charges TR Index
Rates	Nomura 10yr Gilt Futures Compounded Index
Rates	Nomura 10yr Gilt Futures Compounded Index in USD
Rates	Nomura 10yr Gilt Futures Index
Rates	Nomura 10yr Gilt Futures Index in USD
Rates	Nomura 10yr JGB Futures Compounded Index
Rates	Nomura 10yr JGB Futures Compounded Index in USD
Rates	Nomura 10yr JGB Futures Compounded T Index
Rates	Nomura 10yr JGB Futures Compounded T Index in USD
Rates	Nomura 10yr JGB Futures Index
Rates	Nomura 10yr JGB Futures Index in USD
Rates	Nomura 10yr JGB Futures T Index
Rates	Nomura 10yr JGB Futures T Index in USD
Rates	Nomura 1-Month SOFR 10th to Expire Futures Compounded Index
Rates	Nomura 1-Month SOFR 10th to Expire Futures Index
Rates	Nomura 1-Month SOFR 1st to Expire Futures Compounded Index
Rates	Nomura 1-Month SOFR 1st to Expire Futures Index
Rates	Nomura 1-Month SOFR 2nd to Expire Futures Compounded Index
Rates	Nomura 1-Month SOFR 2nd to Expire Futures Index
Rates	Nomura 1-Month SOFR 3rd to Expire Futures Compounded Index
Rates	Nomura 1-Month SOFR 3rd to Expire Futures Index
Rates	Nomura 1-Month SOFR 4th to Expire Futures Compounded Index
Rates	Nomura 1-Month SOFR 4th to Expire Futures Index
Rates	Nomura 1-Month SOFR 5th to Expire Futures Compounded Index
Rates	Nomura 1-Month SOFR 5th to Expire Futures Index
Rates	Nomura 1-Month SOFR 6th to Expire Futures Compounded Index
Rates	Nomura 1-Month SOFR 6th to Expire Futures Index
Rates	Nomura 1-Month SOFR 7th to Expire Futures Compounded Index
Rates	Nomura 1-Month SOFR 7th to Expire Futures Index
Rates	Nomura 1-Month SOFR 8th to Expire Futures Compounded Index
Rates	Nomura 1-Month SOFR 8th to Expire Futures Index
Rates	Nomura 1-Month SOFR 9th to Expire Futures Compounded Index
Rates	Nomura 1-Month SOFR 9th to Expire Futures Index
Rates	Nomura 3-month CORRA 1st to Expire Futures Compounded Index
Rates	Nomura 3-month CORRA 1st to Expire Futures Compounded Index in USD
Rates	Nomura 3-month CORRA 1st to Expire Futures Index
Rates	Nomura 3-month CORRA 1st to Expire Futures Index in USD
Rates	Nomura 3-month CORRA 2nd to Expire Futures Compounded Index
Rates	Nomura 3-month CORRA 2nd to Expire Futures Compounded Index in USD
Rates	Nomura 3-month CORRA 2nd to Expire Futures Index
Rates	Nomura 3-month CORRA 2nd to Expire Futures Index in USD
Rates	Nomura 3-month CORRA 3rd to Expire Futures Compounded Index
Rates	Nomura 3-month CORRA 3rd to Expire Futures Compounded Index in USD
Rates	Nomura 3-month CORRA 3rd to Expire Futures Index
Rates	Nomura 3-month CORRA 3rd to Expire Futures Index in USD
Rates	Nomura 3-month CORRA 4th to Expire Futures Compounded Index
Rates	Nomura 3-month CORRA 4th to Expire Futures Compounded Index in USD
Rates	Nomura 3-month CORRA 4th to Expire Futures Index
Rates	Nomura 3-month CORRA 4th to Expire Futures Index in USD
Rates	Nomura 3-month CORRA 5th to Expire Futures Compounded Index
Rates	Nomura 3-month CORRA 5th to Expire Futures Compounded Index in USD
Rates	Nomura 3-month CORRA 5th to Expire Futures Index
Rates	Nomura 3-month CORRA 5th to Expire Futures Index in USD
Rates	Nomura 3-month CORRA 6th to Expire Futures Compounded Index
Rates	Nomura 3-month CORRA 6th to Expire Futures Compounded Index in USD
Rates	Nomura 3-month CORRA 6th to Expire Futures Index
Rates	Nomura 3-month CORRA 6th to Expire Futures Index in USD
Rates	Nomura 3-Month SOFR 10th to Expire Futures Compounded Index
Rates	Nomura 3-Month SOFR 10th to Expire Futures Index

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Rates	Nomura AUD 3yr Treasury Futures Index in USD
Rates	Nomura AUD Bank Bill 1st to Expire Futures Compounded Index
Rates	Nomura AUD Bank Bill 1st to Expire Futures Compounded Index in USD
Rates	Nomura AUD Bank Bill 1st to Expire Futures Index
Rates	Nomura AUD Bank Bill 1st to Expire Futures Index in USD
Rates	Nomura AUD Bank Bill 2nd to Expire Futures Compounded Index
Rates	Nomura AUD Bank Bill 2nd to Expire Futures Compounded Index in USD
Rates	Nomura AUD Bank Bill 2nd to Expire Futures Index
Rates	Nomura AUD Bank Bill 2nd to Expire Futures Index in USD
Rates	Nomura AUD Bank Bill 3rd to Expire Futures Compounded Index
Rates	Nomura AUD Bank Bill 3rd to Expire Futures Compounded Index in USD
Rates	Nomura AUD Bank Bill 3rd to Expire Futures Index
Rates	Nomura AUD Bank Bill 3rd to Expire Futures Index in USD
Rates	Nomura AUD Bank Bill 4th to Expire Futures Compounded Index
Rates	Nomura AUD Bank Bill 4th to Expire Futures Compounded Index in USD
Rates	Nomura AUD Bank Bill 4th to Expire Futures Index
Rates	Nomura AUD Bank Bill 4th to Expire Futures Index in USD
Rates	Nomura AUD Bank Bill 5th to Expire Futures Compounded Index
Rates	Nomura AUD Bank Bill 5th to Expire Futures Compounded Index in USD
Rates	Nomura AUD Bank Bill 5th to Expire Futures Index
Rates	Nomura AUD Bank Bill 5th to Expire Futures Index in USD
Rates	Nomura AUD RBA Interbank Overnight Cash Rate Cash Index
Rates	Nomura Bespoke Interest Rate Swaps 10Y USD Short Only Momentum+ D1 Index
Rates	Nomura Bespoke Interest Rate Swaps 1Y USD Short Only Momentum+ D1 Index
Rates	Nomura Bespoke Interest Rate Swaps 20Y USD Short Only Momentum+ D1 Index
Rates	Nomura Bespoke Interest Rate Swaps 2Y USD Short Only Momentum+ D1 Index
Rates	Nomura Bespoke Interest Rate Swaps 30Y USD Short Only Momentum+ D1 Index
Rates	Nomura Bespoke Interest Rate Swaps 5Y USD Short Only Momentum+ D1 Index
Rates	Nomura Bespoke Transaction Interest Rate Risk Premia Basket E in JPY
Rates	Nomura Bespoke Transaction Interest Rate Risk Premia Basket K in JPY
Rates	Nomura Bespoke Transaction Interest Rate Volatility Basket N in JPY
Rates	Nomura Bond Futures Trend L in USD
Rates	Nomura CAD 10yr Bond Futures Compounded Index
Rates	Nomura CAD 10yr Bond Futures Compounded Index in USD
Rates	Nomura CAD 10yr Bond Futures Index
Rates	Nomura CAD 10yr Bond Futures Index in USD
Rates	Nomura EUR 15y10y - EUR 5y10y Swaption Straddle Spread Net of Charges Index
Rates	Nomura EUR 5y30y - EUR 5y2y Swaption Straddle Spread Net of Charges Index
Rates	Nomura EUR Overnight Index Average EONIA Cash Index
Rates	Nomura EUR Short-Term Rate ESTR Cash Index
Rates	Nomura Euribor 10th to Expire Futures Compounded Index
Rates	Nomura Euribor 10th to Expire Futures Compounded Index in USD
Rates	Nomura Euribor 10th to Expire Futures Index
Rates	Nomura Euribor 10th to Expire Futures Index in USD
Rates	Nomura Euribor 11th to Expire Futures Compounded Index
Rates	Nomura Euribor 11th to Expire Futures Compounded Index in USD
Rates	Nomura Euribor 11th to Expire Futures Index
Rates	Nomura Euribor 11th to Expire Futures Index in USD
Rates	Nomura Euribor 12th to Expire Futures Compounded Index
Rates	Nomura Euribor 12th to Expire Futures Compounded Index in USD
Rates	Nomura Euribor 12th to Expire Futures Index
Rates	Nomura Euribor 12th to Expire Futures Index in USD
Rates	Nomura Euribor 1st to Expire Futures Compounded Index
Rates	Nomura Euribor 1st to Expire Futures Compounded Index in USD
Rates	Nomura Euribor 1st to Expire Futures Index
Rates	Nomura Euribor 1st to Expire Futures Index in USD
Rates	Nomura Euribor 2nd to Expire Futures Compounded Index
Rates	Nomura Euribor 2nd to Expire Futures Compounded Index in USD
Rates	Nomura Euribor 2nd to Expire Futures Index

Rates	Nomura Euribor 2nd to Expire Futures Index in USD
Rates	Nomura Euribor 3rd to Expire Futures Compounded Index
Rates	Nomura Euribor 3rd to Expire Futures Compounded Index in USD
Rates	Nomura Euribor 3rd to Expire Futures Index
Rates	Nomura Euribor 3rd to Expire Futures Index in USD
Rates	Nomura Euribor 4th to Expire Futures Compounded Index
Rates	Nomura Euribor 4th to Expire Futures Compounded Index in USD
Rates	Nomura Euribor 4th to Expire Futures Index
Rates	Nomura Euribor 4th to Expire Futures Index in USD
Rates	Nomura Euribor 5th to Expire Futures Compounded Index
Rates	Nomura Euribor 5th to Expire Futures Compounded Index in USD
Rates	Nomura Euribor 5th to Expire Futures Index
Rates	Nomura Euribor 5th to Expire Futures Index in USD
Rates	Nomura Euribor 6th to Expire Futures Compounded Index
Rates	Nomura Euribor 6th to Expire Futures Compounded Index in USD
Rates	Nomura Euribor 6th to Expire Futures Index
Rates	Nomura Euribor 6th to Expire Futures Index in USD
Rates	Nomura Euribor 7th to Expire Futures Compounded Index
Rates	Nomura Euribor 7th to Expire Futures Compounded Index in USD
Rates	Nomura Euribor 7th to Expire Futures Index
Rates	Nomura Euribor 7th to Expire Futures Index in USD
Rates	Nomura Euribor 8th to Expire Futures Compounded Index
Rates	Nomura Euribor 8th to Expire Futures Compounded Index in USD
Rates	Nomura Euribor 8th to Expire Futures Index
Rates	Nomura Euribor 8th to Expire Futures Index in USD
Rates	Nomura Euribor 9th to Expire Futures Compounded Index
Rates	Nomura Euribor 9th to Expire Futures Compounded Index in USD
Rates	Nomura Euribor 9th to Expire Futures Index
Rates	Nomura Euribor 9th to Expire Futures Index in USD
Rates	Nomura Euro Bobl Futures Compounded Index
Rates	Nomura Euro Bobl Futures Compounded Index in USD
Rates	Nomura Euro Bobl Futures Index
Rates	Nomura Euro Bobl Futures Index in USD
Rates	Nomura Euro BTP Futures Compounded Index
Rates	Nomura Euro BTP Futures Compounded Index in USD
Rates	Nomura Euro BTP Futures Index
Rates	Nomura Euro BTP Futures Index in USD
Rates	Nomura Euro Bund Futures Compounded Index
Rates	Nomura Euro Bund Futures Compounded Index in USD
Rates	Nomura Euro Bund Futures Index
Rates	Nomura Euro Bund Futures Index in USD
Rates	Nomura Euro Buxl Futures Compounded Index
Rates	Nomura Euro Buxl Futures Compounded Index in USD
Rates	Nomura Euro Buxl Futures Index
Rates	Nomura Euro Buxl Futures Index in USD
Rates	Nomura Euro OAT Futures Compounded Index
Rates	Nomura Euro OAT Futures Compounded Index in USD
Rates	Nomura Euro OAT Futures Index
Rates	Nomura Euro OAT Futures Index in USD
Rates	Nomura Euro Schatz Futures Compounded Index
Rates	Nomura Euro Schatz Futures Compounded Index in USD
Rates	Nomura Euro Schatz Futures Index
Rates	Nomura Euro Schatz Futures Index in USD
Rates	Nomura Fed Fund 10th to Expire Futures Compounded Index
Rates	Nomura Fed Fund 10th to Expire Futures Index
Rates	Nomura Fed Fund 11th to Expire Futures Compounded Index
Rates	Nomura Fed Fund 11th to Expire Futures Index
Rates	Nomura Fed Fund 12th to Expire Futures Compounded Index
Rates	Nomura Fed Fund 12th to Expire Futures Index

Rates	Nomura Fed Fund 1st to Expire Futures Compounded Index
Rates	Nomura Fed Fund 1st to Expire Futures Index
Rates	Nomura Fed Fund 2nd to Expire Futures Compounded Index
Rates	Nomura Fed Fund 2nd to Expire Futures Index
Rates	Nomura Fed Fund 3rd to Expire Futures Compounded Index
Rates	Nomura Fed Fund 3rd to Expire Futures Index
Rates	Nomura Fed Fund 4th to Expire Futures Compounded Index
Rates	Nomura Fed Fund 4th to Expire Futures Index
Rates	Nomura Fed Fund 5th to Expire Futures Compounded Index
Rates	Nomura Fed Fund 5th to Expire Futures Index
Rates	Nomura Fed Fund 6th to Expire Futures Compounded Index
Rates	Nomura Fed Fund 6th to Expire Futures Index
Rates	Nomura Fed Fund 7th to Expire Futures Compounded Index
Rates	Nomura Fed Fund 7th to Expire Futures Index
Rates	Nomura Fed Fund 8th to Expire Futures Compounded Index
Rates	Nomura Fed Fund 8th to Expire Futures Index
Rates	Nomura Fed Fund 9th to Expire Futures Compounded Index
Rates	Nomura Fed Fund 9th to Expire Futures Index
Rates	Nomura GBP Sterling Overnight Index Average SONIA Cash Index
Rates	Nomura Interest Rate 10Y AUD Receiver Swap Series 1-0 Index
Rates	Nomura Interest Rate 10Y AUD Receiver Swap Series 1-0 Index in USD
Rates	Nomura Interest Rate 10Y AUD Receiver Swap Series 2-0 Index
Rates	Nomura Interest Rate 10Y AUD Receiver Swap Series 2-0 Index in USD
Rates	Nomura Interest Rate 10Y CAD CORRA Receiver Swap Series 1-0 Index
Rates	Nomura Interest Rate 10Y CAD CORRA Receiver Swap Series 1-0 Index in USD
Rates	Nomura Interest Rate 10Y CAD CORRA Receiver Swap Series 2-0 Index
Rates	Nomura Interest Rate 10Y CAD CORRA Receiver Swap Series 2-0 Index in USD
Rates	Nomura Interest Rate 10Y CHF SARON Receiver Swap Series 1-0 Index
Rates	Nomura Interest Rate 10Y CHF SARON Receiver Swap Series 1-0 Index in USD
Rates	Nomura Interest Rate 10Y CHF SARON Receiver Swap Series 2-0 Index
Rates	Nomura Interest Rate 10Y CHF SARON Receiver Swap Series 2-0 Index in USD
Rates	Nomura Interest Rate 10Y DKK Receiver Swap Series 1-0 Index
Rates	Nomura Interest Rate 10Y DKK Receiver Swap Series 1-0 Index in USD
Rates	Nomura Interest Rate 10Y DKK Receiver Swap Series 2-0 Index
Rates	Nomura Interest Rate 10Y DKK Receiver Swap Series 2-0 Index in USD
Rates	Nomura Interest Rate 10Y EUR Receiver Swap Index
Rates	Nomura Interest Rate 10Y EUR Receiver Swap Index in USD
Rates	Nomura Interest Rate 10Y EUR Receiver Swap Series 1-0 Index
Rates	Nomura Interest Rate 10Y EUR Receiver Swap Series 1-0 Index in USD
Rates	Nomura Interest Rate 10Y EUR Receiver Swap Series 2-0 Index
Rates	Nomura Interest Rate 10Y EUR Receiver Swap Series 2-0 Index in USD
Rates	Nomura Interest Rate 10Y GBP SONIA Receiver Swap Index
Rates	Nomura Interest Rate 10Y GBP SONIA Receiver Swap Series 1-0 Index
Rates	Nomura Interest Rate 10Y GBP SONIA Receiver Swap Series 1-0 Index in USD
Rates	Nomura Interest Rate 10Y GBP SONIA Receiver Swap Series 2-0 Index
Rates	Nomura Interest Rate 10Y GBP SONIA Receiver Swap Series 2-0 Index in USD
Rates	Nomura Interest Rate 10Y JPY LCH TONAR Receiver Swap Series 1-0 Index in USD
Rates	Nomura Interest Rate 10Y JPY LCH TONAR Receiver Swap Series 2-0 Index in USD
Rates	Nomura Interest Rate 10Y JPY TONAR Receiver Swap Index
Rates	Nomura Interest Rate 10Y JPY TONAR Receiver Swap Series 1-0 Index
Rates	Nomura Interest Rate 10Y JPY TONAR Receiver Swap Series 1-0 T Index
Rates	Nomura Interest Rate 10Y JPY TONAR Receiver Swap Series 1-0 T Index in USD
Rates	Nomura Interest Rate 10Y JPY TONAR Receiver Swap Series 2-0 Index
Rates	Nomura Interest Rate 10Y JPY TONAR Receiver Swap Series 2-0 T Index
Rates	Nomura Interest Rate 10Y JPY TONAR Receiver Swap Series 2-0 T Index in USD
Rates	Nomura Interest Rate 10Y NOK Receiver Swap Series 1-0 Index
Rates	Nomura Interest Rate 10Y NOK Receiver Swap Series 1-0 Index in USD
Rates	Nomura Interest Rate 10Y NOK Receiver Swap Series 2-0 Index
Rates	Nomura Interest Rate 10Y NOK Receiver Swap Series 2-0 Index in USD

[illegible]

[illegible]

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[illegible]

[illegible]

[illegible]

[illegible]

[illegible]

[illegible]

[illegible]

Rates	Nomura Interest Rate Swaps Absolute Carry Index - 1x in USD
Rates	Nomura Interest Rate Swaps Absolute Carry Index - 3% target vol in USD
Rates	Nomura Interest Rate Swaps Absolute Carry Index - 5x in USD
Rates	Nomura Interest Rate Swaps Absolute Carry Index - 9% target vol in USD
Rates	Nomura Interest Rate Swaps AUD Trend Index - Duration 5 in USD
Rates	Nomura Interest Rate Swaps CAD Trend Index - Duration 5 in USD
Rates	Nomura Interest Rate Swaps CHF Trend Index - Duration 5 in USD
Rates	Nomura Interest Rate Swaps Cross Sectional Momentum Index - 3% target vol in USD
Rates	Nomura Interest Rate Swaps Cross Sectional Momentum Index - 9% target vol in USD
Rates	Nomura Interest Rate Swaps DKK Trend Index - Duration 5 in USD
Rates	Nomura Interest Rate Swaps EUR Momentum+ Index - 10% target vol in EUR
Rates	Nomura Interest Rate Swaps EUR Momentum+ Index - 3% target vol in EUR
Rates	Nomura Interest Rate Swaps EUR Momentum+ Index - Duration 5 in EUR
Rates	Nomura Interest Rate Swaps EUR Trend Index - Duration 5 in USD
Rates	Nomura Interest Rate Swaps G11 Absolute Carry Index - 10% Target Vol in USD
Rates	Nomura Interest Rate Swaps G11 Absolute Carry Index - 3% Target Vol in USD
Rates	Nomura Interest Rate Swaps G11 Absolute Carry Index - Duration 5 in USD
Rates	Nomura Interest Rate Swaps G11 Absolute Carry Long Only Index - Duration 5 in US
Rates	Nomura Interest Rate Swaps G11 Cross Sectional Momentum Index- 3% Target Vol USD
Rates	Nomura Interest Rate Swaps G11 Cross Sectional Momentum Index- 9% Target Vol USD
Rates	Nomura Interest Rate Swaps G11 Cross Sectional Momentum Index-Duration 5 in USD
Rates	Nomura Interest Rate Swaps G11 Equal Weight Trend Index - Duration 5 in USD
Rates	Nomura Interest Rate Swaps G11 Trend Index - 10% Target Vol in USD
Rates	Nomura Interest Rate Swaps G11 Trend Index - Duration 5 in USD
Rates	Nomura Interest Rate Swaps G11 Value Index - 10% Target Vol in USD
Rates	Nomura Interest Rate Swaps G11 Value Index - 3% Target Vol in USD
Rates	Nomura Interest Rate Swaps G11 Value Index - Duration 5 in USD
Rates	Nomura Interest Rate Swaps G7 Trend Index - Duration 5 in USD
Rates	Nomura Interest Rate Swaps GBP Momentum+ Index - 10% target vol in GBP
Rates	Nomura Interest Rate Swaps GBP Momentum+ Index - 3% target vol in GBP
Rates	Nomura Interest Rate Swaps GBP Momentum+ Index - Duration 5 in GBP
Rates	Nomura Interest Rate Swaps GBP Trend Index - Duration 5 in USD
Rates	Nomura Interest Rate Swaps JPY Momentum+ Index - 10% target vol in JPY
Rates	Nomura Interest Rate Swaps JPY Momentum+ Index - 3% target vol in JPY
Rates	Nomura Interest Rate Swaps JPY Momentum+ Index - Duration 5 in JPY
Rates	Nomura Interest Rate Swaps JPY Trend Index - Duration 5 in USD
Rates	Nomura Interest Rate Swaps Momentum & Value Index - 3% target vol EUR
Rates	Nomura Interest Rate Swaps Momentum & Value Index - 3% target vol USD
Rates	Nomura Interest Rate Swaps Momentum & Value Index - 9% target vol EUR
Rates	Nomura Interest Rate Swaps Momentum & Value Index - 9% target vol USD
Rates	Nomura Interest Rate Swaps Momentum B Index - 10% target vol in USD
Rates	Nomura Interest Rate Swaps Momentum B Index - 3% target vol in USD
Rates	Nomura Interest Rate Swaps Momentum B Index - 9% target vol in USD
Rates	Nomura Interest Rate Swaps Momentum B Index - Duration 1 in USD
Rates	Nomura Interest Rate Swaps Momentum B Index - Duration 5 in USD
Rates	Nomura Interest Rate Swaps Momentum Index - 10% target vol in USD
Rates	Nomura Interest Rate Swaps Momentum Index - 3% target vol in USD
Rates	Nomura Interest Rate Swaps Momentum Index - Duration 1 in USD
Rates	Nomura Interest Rate Swaps Momentum Index - Duration 5 in USD
Rates	Nomura Interest Rate Swaps Momentum Index with 3% target volatility in JPY
Rates	Nomura Interest Rate Swaps Momentum+ Index - 10% target vol in EUR
Rates	Nomura Interest Rate Swaps Momentum+ Index - 10% target vol in USD
Rates	Nomura Interest Rate Swaps Momentum+ Index - 3% Risk Control in USD
Rates	Nomura Interest Rate Swaps Momentum+ Index - 3% target vol in USD
Rates	Nomura Interest Rate Swaps Momentum+ Index - 5% Risk Control in KRW
Rates	Nomura Interest Rate Swaps Momentum+ Index - 5% Risk Control in USD
Rates	Nomura Interest Rate Swaps Momentum+ Index - 8% target vol in JPY
Rates	Nomura Interest Rate Swaps Momentum+ Index - 9% target vol in USD
Rates	Nomura Interest Rate Swaps Momentum+ Index - Duration 5 in USD

Rates	Nomura Interest Rate Swaps NOK Trend Index - Duration 5 in USD
Rates	Nomura Interest Rate Swaps NZD Trend Index - Duration 5 in USD
Rates	Nomura Interest Rate Swaps Outright Carry Index - 3% target vol in USD
Rates	Nomura Interest Rate Swaps Outright Carry Index - Duration 1 in USD
Rates	Nomura Interest Rate Swaps Outright Carry Index - Duration 5 in USD
Rates	Nomura Interest Rate Swaps SEK Trend Index - Duration 5 in USD
Rates	Nomura Interest Rate Swaps USD Momentum+ Index - 10% target vol in USD
Rates	Nomura Interest Rate Swaps USD Momentum+ Index - 3% target vol in USD
Rates	Nomura Interest Rate Swaps USD Momentum+ Index - Duration 5 in USD
Rates	Nomura Interest Rate Swaps USD Trend Index - Duration 5 in KRW
Rates	Nomura Interest Rate Swaps USD Trend Index - Duration 5 in USD
Rates	Nomura Interest Rate Swaps Value Daily G3 Index - 3% target vol in USD
Rates	Nomura Interest Rate Swaps Value Daily G3 Index - 9% target vol in USD
Rates	Nomura Interest Rate Swaps Value Daily Index - 10% target vol in USD
Rates	Nomura Interest Rate Swaps Value Daily Index - 1x in USD
Rates	Nomura Interest Rate Swaps Value Daily Index - 3% target vol in JPY
Rates	Nomura Interest Rate Swaps Value Daily Index - 3% target vol in USD
Rates	Nomura Interest Rate Swaps Value Daily Index - 5x in USD
Rates	Nomura Interest Rate Swaps Value Daily Index - 9% target vol in USD
Rates	Nomura Interest Rate Swaps Value Index - 10% target vol in USD
Rates	Nomura Interest Rate Swaps Value Index - 3% target vol in USD
Rates	Nomura Interest Rate Swaps Value Index - 9% target vol in EUR
Rates	Nomura Interest Rate Swaps Value Index - 9% target vol in USD
Rates	Nomura Interest Rate Swaps Value Index - Duration 1 in USD
Rates	Nomura Interest Rate Swaps Value Index - Duration 5 in USD
Rates	Nomura Interest Rate Volatility Defensive Series 5 Index
Rates	Nomura Interest Rate Volatility Harvester Balanced EUR Index
Rates	Nomura Interest Rate Volatility Harvester Balanced G2 Index
Rates	Nomura Interest Rate Volatility Harvester Balanced USD Index
Rates	Nomura Interest Rate Volatility Harvester Carry EUR Index
Rates	Nomura Interest Rate Volatility Harvester Carry G2 Index
Rates	Nomura Interest Rate Volatility Harvester Carry USD Index
Rates	Nomura Interest Rate Volatility Harvester Defensive EUR Index
Rates	Nomura Interest Rate Volatility Harvester Defensive G2 Index
Rates	Nomura Interest Rate Volatility Harvester Defensive USD Index
Rates	Nomura Interest Rate Volatility Risk Premium EUR 1M10Y Even Index in USD
Rates	Nomura Interest Rate Volatility Risk Premium EUR 1M10Y Odd Index in USD
Rates	Nomura Interest Rate Volatility Risk Premium EUR 1M30Y Even Index in USD
Rates	Nomura Interest Rate Volatility Risk Premium EUR 1M30Y Odd Index in USD
Rates	Nomura Interest Rate Volatility Risk Premium EUR 3M10Y Index 1 in USD
Rates	Nomura Interest Rate Volatility Risk Premium EUR 3M10Y Index 2 in USD
Rates	Nomura Interest Rate Volatility Risk Premium EUR 3M10Y Index 3 in USD
Rates	Nomura Interest Rate Volatility Risk Premium EUR 3M10Y Index 4 in USD
Rates	Nomura Interest Rate Volatility Risk Premium EUR 3M30Y Index 1 in USD
Rates	Nomura Interest Rate Volatility Risk Premium EUR 3M30Y Index 2 in USD
Rates	Nomura Interest Rate Volatility Risk Premium EUR 3M30Y Index 3 in USD
Rates	Nomura Interest Rate Volatility Risk Premium EUR 3M30Y Index 4 in USD
Rates	Nomura Interest Rate Volatility Risk Premium 10Y Western Index
Rates	Nomura Interest Rate Volatility Risk Premium 1M USD Even Index in JPY
Rates	Nomura Interest Rate Volatility Risk Premium 1M USD Odd Index in JPY
Rates	Nomura Interest Rate Volatility Risk Premium 1M Western Even Index
Rates	Nomura Interest Rate Volatility Risk Premium 1M Western Index
Rates	Nomura Interest Rate Volatility Risk Premium 1M Western Odd Index
Rates	Nomura Interest Rate Volatility Risk Premium 1M10Y Western Index
Rates	Nomura Interest Rate Volatility Risk Premium 1M30Y Western Index
Rates	Nomura Interest Rate Volatility Risk Premium 30Y Western Index
Rates	Nomura Interest Rate Volatility Risk Premium 3M USD Index 1 in JPY
Rates	Nomura Interest Rate Volatility Risk Premium 3M USD Index 2 in JPY
Rates	Nomura Interest Rate Volatility Risk Premium 3M USD Index 3 in JPY

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Rates	Nomura Interest Rate Volatility Risk Premium USD 3M 4 Index
Rates	Nomura Interest Rate Volatility Risk Premium USD 3M Expiries Index
Rates	Nomura Interest Rate Volatility Risk Premium USD 3M10Y Index
Rates	Nomura Interest Rate Volatility Risk Premium USD 3M10Y Index 1
Rates	Nomura Interest Rate Volatility Risk Premium USD 3M10Y Index 2
Rates	Nomura Interest Rate Volatility Risk Premium USD 3M10Y Index 3
Rates	Nomura Interest Rate Volatility Risk Premium USD 3M10Y Index 4
Rates	Nomura Interest Rate Volatility Risk Premium USD 3M30Y Index
Rates	Nomura Interest Rate Volatility Risk Premium USD 3M30Y Index 1
Rates	Nomura Interest Rate Volatility Risk Premium USD 3M30Y Index 2
Rates	Nomura Interest Rate Volatility Risk Premium USD 3M30Y Index 3
Rates	Nomura Interest Rate Volatility Risk Premium USD 3M30Y Index 4
Rates	Nomura Interest Rate Volatility Risk Premium USD Index
Rates	Nomura Interest Rate Volatility Risk Premium USD Index in JPY
Rates	Nomura Interest Rate Volatility Risk Premium USD NonCompounding Index
Rates	Nomura Interest Rate Volatility Risk Premium USD Select Index
Rates	Nomura Interest Rate Volatility Risk Premium USD Select Non-Compounded Index
Rates	Nomura Interest Rate Volatility Risk Premium Western Index
Rates	Nomura Interest Rate Volatility Risk Premium Western Non-Compounding Index
Rates	Nomura Interest Rate Volatility Risk Premium Western Select Index
Rates	Nomura Interest Rate Volatility Risk Premium Western Select Non-Compounded Index
Rates	Nomura Interest Rates Risk Premia Index in USD
Rates	Nomura IRVING1 EUR Index
Rates	Nomura IRVING1 EUR Long Index
Rates	Nomura IRVING1 EUR Long Index in USD
Rates	Nomura IRVING1 EUR Short Index
Rates	Nomura IRVING1 Index
Rates	Nomura IRVING1 Long Index
Rates	Nomura IRVING1 Short Index
Rates	Nomura IRVING1 USD Index
Rates	Nomura IRVING1 USD Long Index
Rates	Nomura IRVING1 USD Short Index
Rates	Nomura JPY Bank of Japan Estimate Unsecured Overnight Call Rate TONAR Cash Index
Rates	Nomura rateBalance Real Yield Index in USD
Rates	Nomura Short-Term Euro BTP Futures Compounded Index
Rates	Nomura Short-Term Euro BTP Futures Compounded Index in USD
Rates	Nomura Short-Term Euro BTP Futures Index
Rates	Nomura Short-Term Euro BTP Futures Index in USD
Rates	Nomura SONIA 10th to Expire Futures Compounded Index
Rates	Nomura SONIA 10th to Expire Futures Compounded Index in USD
Rates	Nomura SONIA 10th to Expire Futures Index
Rates	Nomura SONIA 10th to Expire Futures Index in USD
Rates	Nomura SONIA 11th to Expire Futures Compounded Index
Rates	Nomura SONIA 11th to Expire Futures Compounded Index in USD
Rates	Nomura SONIA 11th to Expire Futures Index
Rates	Nomura SONIA 11th to Expire Futures Index in USD
Rates	Nomura SONIA 12th to Expire Futures Compounded Index
Rates	Nomura SONIA 12th to Expire Futures Compounded Index in USD
Rates	Nomura SONIA 12th to Expire Futures Index
Rates	Nomura SONIA 12th to Expire Futures Index in USD
Rates	Nomura SONIA 1st to Expire Futures Compounded Index
Rates	Nomura SONIA 1st to Expire Futures Compounded Index in USD
Rates	Nomura SONIA 1st to Expire Futures Index
Rates	Nomura SONIA 1st to Expire Futures Index in USD
Rates	Nomura SONIA 2nd to Expire Futures Compounded Index
Rates	Nomura SONIA 2nd to Expire Futures Compounded Index in USD
Rates	Nomura SONIA 2nd to Expire Futures Index
Rates	Nomura SONIA 2nd to Expire Futures Index in USD
Rates	Nomura SONIA 3rd to Expire Futures Compounded Index

Rates	Nomura SONIA 3rd to Expire Futures Compounded Index in USD
Rates	Nomura SONIA 3rd to Expire Futures Index
Rates	Nomura SONIA 3rd to Expire Futures Index in USD
Rates	Nomura SONIA 4th to Expire Futures Compounded Index
Rates	Nomura SONIA 4th to Expire Futures Compounded Index in USD
Rates	Nomura SONIA 4th to Expire Futures Index
Rates	Nomura SONIA 4th to Expire Futures Index in USD
Rates	Nomura SONIA 5th to Expire Futures Compounded Index
Rates	Nomura SONIA 5th to Expire Futures Compounded Index in USD
Rates	Nomura SONIA 5th to Expire Futures Index
Rates	Nomura SONIA 5th to Expire Futures Index in USD
Rates	Nomura SONIA 6th to Expire Futures Compounded Index
Rates	Nomura SONIA 6th to Expire Futures Compounded Index in USD
Rates	Nomura SONIA 6th to Expire Futures Index
Rates	Nomura SONIA 6th to Expire Futures Index in USD
Rates	Nomura SONIA 7th to Expire Futures Compounded Index
Rates	Nomura SONIA 7th to Expire Futures Compounded Index in USD
Rates	Nomura SONIA 7th to Expire Futures Index
Rates	Nomura SONIA 7th to Expire Futures Index in USD
Rates	Nomura SONIA 8th to Expire Futures Compounded Index
Rates	Nomura SONIA 8th to Expire Futures Compounded Index in USD
Rates	Nomura SONIA 8th to Expire Futures Index
Rates	Nomura SONIA 8th to Expire Futures Index in USD
Rates	Nomura SONIA 9th to Expire Futures Compounded Index
Rates	Nomura SONIA 9th to Expire Futures Compounded Index in USD
Rates	Nomura SONIA 9th to Expire Futures Index
Rates	Nomura SONIA 9th to Expire Futures Index in USD
Rates	Nomura US 10yr Treasury Futures Compounded Index
Rates	Nomura US 10yr Treasury Futures Index
Rates	Nomura US 2yr Treasury Futures Compounded Index
Rates	Nomura US 2yr Treasury Futures Index
Rates	Nomura US 5yr Treasury Futures Compounded Index
Rates	Nomura US 5yr Treasury Futures Index
Rates	Nomura US Long Term Treasury Futures Compounded Index
Rates	Nomura US Long Term Treasury Futures Index
Rates	Nomura US Ultra 10yr Treasury Futures Compounded Index
Rates	Nomura US Ultra 10yr Treasury Futures Index
Rates	Nomura US Ultra Long Term Treasury Futures Compounded Index
Rates	Nomura US Ultra Long Term Treasury Futures Index
Rates	Nomura USD 15y10y - USD 5y10y Swaption Straddle Spread Net of Charges Index
Rates	Nomura USD 3y30y - 0.7x USD 3y2y Swaption Straddle Spread Net of Charges Index
Rates	Nomura USD 3y30y - USD 3y2y Swaption Straddle Spread Net of Charges Index
Rates	Nomura USD Secured Overnight Financing Rate SOFR Cash Index
Rates	Nomura USD US Federal Funds Effective Rate Cash Index
Rates	Nomura Volatility Slope Tactical Basket 1 Net of Charges Index
Rates	Nomura Volatility Slope Tactical Basket 2 Net of Charges Index